What is claimed is:

1. A method of completing a wellbore while drilling comprising the steps of:

drilling a portion of the wellbore;

disposing a drill bit on an end of a drill string;

positioning a completion assembly around a section of the drill string;

locating the completion assembly and the drill bit in the wellbore;

extending the wellbore by rotating the drill bit and advancing the drill string without rotating the completion assembly; and

ceasing the advancement of the drill string when the completion assembly has reached a desired depth.

2. The method as recited in claim 1 further comprising the steps of disconnecting the drill string from the drill bit and retrieving the drill string to the surface leaving the completion assembly and the drill bit downhole.

3. The method as recited in claim 1 wherein the step of positioning a completion assembly around a section of the drill string further comprises positioning an expandable screen around the section of the drill string.

4. The method as recited in claim 3 further comprising the step of expanding the expandable screen after the completion assembly has reached the desired depth.

5. The method as recited in claim 1 wherein the step of positioning a completion assembly around a section of the drill string further comprises positioning a sand control screen and a gravel packing assembly around the section of the drill string.

6. The method as recited in claim 5 further comprising the step of gravel packing the wellbore around the sand control screen and the gravel packing apparatus.

7. The method as recited in claim 1 wherein the step of positioning a completion assembly around a section of the drill string further comprises establishing a fluid seal between the completion assembly and the drill string to prevent fluid migration therebetween.

8. The method as recited in claim 1 wherein the step of positioning a completion assembly around a section of the drill string further comprises rotatably coupling the completion assembly to the drill string to prevent torque transfer therebetween.

9. The method as recited in claim 1 wherein the step of extending the wellbore by rotating the drill bit and advancing the drill string without rotating the completion assembly further comprises rotating the drill bit by operating a downhole motor.

10. The method as recited in claim 1 wherein the step of extending the wellbore by rotating the drill bit and advancing the drill string without rotating the completion assembly further comprises rotating the drill bit by rotating the drill string.

11. The method as recited in claim 1 wherein the step of extending the wellbore by rotating the drill bit and advancing the drill string without rotating the completion assembly further comprises extending the wellbore beyond the end of a casing in the wellbore.

12. The method as recited in claim 11 further comprising the step of supportably coupling the completion assembly to the casing with a suspension tool.

13. The method as recited in claim 1 further comprising the step of installing a production tubing relative to the completion assembly providing for fluid communication therebetween.

14. A method of completing a wellbore while drilling comprising the steps of:

disposing a drill bit on an end of a drill string;

positioning a completion assembly including an expandable screen around a section of the drill string;

extending the wellbore by rotating the drill bit and advancing the drill string without rotating the completion assembly;

ceasing the advancement of the drill string when the completion assembly has reached a desired depth; and

expanding the expandable screen.

15. The method as recited in claim 14 further comprising the steps of disconnecting the drill string from the drill bit and retrieving the drill string to the surface leaving the completion assembly and the drill bit downhole.

16. The method as recited in claim 14 wherein the step of positioning a completion assembly around a section of the drill string further comprises establishing a fluid seal between the completion assembly and the drill string to prevent fluid migration therebetween.

17. The method as recited in claim 14 wherein the step of positioning a completion assembly around a section of the drill string further comprises rotatably coupling the completion assembly to the drill string to prevent torque transfer therebetween.

18. The method as recited in claim 14 wherein the step of extending the wellbore by rotating the drill bit and advancing the drill string without rotating the completion assembly further comprises rotating the drill bit by operating a downhole motor.

19. The method as recited in claim 14 wherein the step of extending the wellbore by rotating the drill bit and advancing the drill string without rotating the completion assembly further comprises rotating the drill bit by rotating the drill string.

20. The method as recited in claim 14 wherein the step of extending the wellbore by rotating the drill bit and advancing the drill string without rotating the completion assembly further comprises extending the wellbore beyond the end of a casing in the wellbore.

21. The method as recited in claim 20 further comprising the step of supportably coupling the completion assembly to the casing with a suspension tool.

22. The method as recited in claim 14 further comprising the step of installing a production tubing relative to the completion assembly providing for fluid communication therebetween.

23. A method of completing a wellbore while drilling comprising the steps of:

disposing a drill bit on an end of a drill string;

positioning a completion assembly including a sand control screen and a gravel packing assembly around a section of the drill string;

extending the wellbore by rotating the drill bit and advancing the drill string without rotating the completion assembly;

ceasing the advancement of the drill string when the completion assembly has reached a desired depth; and

gravel packing the wellbore around the sand control screen and the gravel packing apparatus.

24. The method as recited in claim 23 further comprising the steps of disconnecting the drill string from the drill bit and retrieving the drill string to the surface leaving the completion assembly and the drill bit downhole.

25. The method as recited in claim 23 wherein the step of positioning a completion assembly around a section of the drill string further comprises establishing a fluid seal between the completion assembly and the drill string to prevent fluid migration therebetween.

26. The method as recited in claim 23 wherein the step of positioning a completion assembly around a section of the drill string further comprises rotatably coupling the completion assembly to the drill string to prevent torque transfer therebetween.

27. The method as recited in claim 23 wherein the step of extending the wellbore by rotating the drill bit and advancing the drill string without rotating the completion assembly further comprises rotating the drill bit by operating a downhole motor.

28. The method as recited in claim 23 wherein the step of extending the wellbore by rotating the drill bit and advancing the drill string without rotating the completion assembly further comprises rotating the drill bit by rotating the drill string.

29. The method as recited in claim 23 wherein the step of extending the wellbore by rotating the drill bit and advancing the drill string without rotating the completion assembly further comprises extending the wellbore beyond the end of a casing in the wellbore.

30. The method as recited in claim 29 further comprising the step of supportably coupling the completion assembly to the casing with a suspension tool.

31. The method as recited in claim 23 further comprising the step of installing a production tubing relative to the completion assembly providing for fluid communication therebetween.

32. A method of completing a wellbore while drilling comprising the steps of:

disposing a drill bit on an end of a drill string;

positioning a completion assembly including an expandable screen around a section of the drill string;

establishing a fluid seal and a rotatable coupling between the completion assembly and the drill string to prevent fluid migration and torque transfer therebetween;

extending the wellbore by rotating the drill bit and advancing the drill string beyond the end of a casing in the wellbore without rotating the completion assembly;

ceasing the advancement of the drill string when the completion assembly has reached a desired depth;

supportably coupling the completion assembly to the casing with a suspension tool;

disconnecting the drill string from the drill bit;

retrieving the drill string to the surface leaving the completion assembly and the drill bit downhole; and

expanding the expandable screen.

33. A method of completing a wellbore while drilling comprising the steps of:

disposing a drill bit on an end of a drill string;

positioning a completion assembly including a sand control screen and a gravel packing apparatus around a section of the drill string;

establishing a fluid seal and a rotatable coupling between the completion assembly and the drill string to prevent fluid migration and torque transfer therebetween;

extending the wellbore by rotating the drill bit and advancing the drill string beyond the end of a casing in the wellbore without rotating the completion assembly;

ceasing the advancement of the drill string when the completion assembly has reached a desired depth;

supportably coupling the completion assembly to the casing with a suspension tool;

disconnecting the drill string from the drill bit;

retrieving the drill string to the surface leaving the completion assembly and the drill bit downhole; and

gravel packing the wellbore around the sand control screen and the gravel packing apparatus.

34. An apparatus for completing a wellbore while drilling comprising:

a drill string;

a drill bit mounted on an end of the drill string; and

a completion assembly positioned around a section of the drill string, whereby the completion assembly and the drill bit are positioned in a drilled portion of the wellbore, the wellbore is extended by rotating the drill bit and advancing the drill string without rotating the completion assembly and the advancement of the drill string is ceased when the completion assembly has reached a desired depth.

35. The apparatus as recited in claim 34 wherein the drill string is removable from the completion assembly and the drill bit such that the drill string is retrievable to the surface leaving the completion assembly and the drill bit downhole.

36. The apparatus as recited in claim 34 wherein the completion assembly further comprises an expandable screen and wherein the expandable screen is expanded after the completion assembly has reached the desired depth.

37. The apparatus as recited in claim 34 wherein the completion assembly further comprises a sand control screen and a gravel packing assembly and wherein the wellbore around the sand control screen and the gravel packing apparatus is gravel packed after the completion assembly has reached the desired depth.

38. The apparatus as recited in claim 34 wherein the completion assembly further comprises a seal member that is coupled to the drill string to prevent fluid migration therebetween.

39. The apparatus as recited in claim 34 wherein the completion assembly further comprises a rotatable coupling that is coupled to the drill string to prevent torque transfer therebetween.

40. The apparatus as recited in claim 34 further comprising a downhole motor that drives the rotation of the drill bit.

41. The apparatus as recited in claim 34 further comprising a suspension tool that supportably couples the completion assembly to a casing within the wellbore.